



Backtest #35806 · LPG · EVO_EVOEVOEVOE_v2043

ROI

+44.16%

Sharpe

1.17

Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2043 strategy on LPG generated a 44.16% return with a 1.17 Sharpe ratio, yet the 66.7% win rate lacks statistical significance due to only 3 total trades. This high volatility, evidenced by a 21.86% max drawdown, suggests the model is overfitting to specific noise rather than capturing a robust market edge. Without a larger sample set, the performance metrics cannot reliably predict future behavior or justify deployment in live markets. Consequently, the immediate next step is to expand the backtest timeframe or adjust parameters to generate a minimum of 50 trades before considering live allocation.

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73